



TITLE:

Multiple positive and sign-changing solutions for nonlinear Schrodinger equations (Dynamics of spatio - temporal patterns for the system of reaction - diffusion equations)

AUTHOR(S):

Sato, Yohei; Tanaka, Kazunaga

CITATION:

Sato, Yohei ...[et al]. Multiple positive and sign-changing solutions for nonlinear Schrodinger equations (Dynamics of spatio - temporal patterns for the system of reaction - diffusion equations). 数理解析研究所講究録 2005, 1416: 12-29

ISSUE DATE:

2005-02

URL:

<http://hdl.handle.net/2433/26268>

RIGHT:

Multiple positive and sign-changing solutions for nonlinear Schrödinger equations

佐藤 洋平

(Yohei Sato)

田中 和永

(Kazunaga Tanaka)

0. Introduction

In this paper we consider the existence and multiplicity of solutions of the following nonlinear Schrödinger equations:

$$\begin{aligned} -\Delta u + (\lambda^2 a(x) + 1)u &= |u|^{p-1}u \quad \text{in } \mathbf{R}^N, \\ u(x) &\in H^1(\mathbf{R}^N). \end{aligned} \quad (P_\lambda)$$

Here $p \in (1, \frac{N+2}{N-2})$ if $N \geq 3$, $p \in (1, \infty)$ if $N = 1, 2$ and $a(x) \in C(\mathbf{R}^N, \mathbf{R})$ is non-negative on \mathbf{R}^N . We consider multiplicity of solutions (including positive and sign-changing solutions) when the parameter λ is very large.

For $a(x)$, we assume

(a1) $a(x) \in C(\mathbf{R}^N, \mathbf{R})$, $a(x) \geq 0$ for all $x \in \mathbf{R}^N$ and the potential well $\Omega = \text{int } a^{-1}(0)$ is a non-empty bounded open set with smooth boundary $\partial\Omega$ and $a^{-1}(0) = \overline{\Omega}$.

(a2) $0 < \liminf_{|x| \rightarrow \infty} a(x) \leq \sup_{x \in \mathbf{R}^N} a(x) < \infty$.

When λ is large, the potential well Ω plays important roles and the following Dirichlet problem appears as a limit of (P_λ) :

$$\begin{aligned} -\Delta u + u &= |u|^{p-1}u \quad \text{in } \Omega, \\ u &= 0 \quad \text{on } \partial\Omega. \end{aligned} \quad (0.1)$$

We remark that solutions of (P_λ) and (0.1) can be characterized as critical points of

$$\Psi_\lambda(u) = \int_{\mathbf{R}^N} \frac{1}{2} (|\nabla u|^2 + (\lambda^2 a(x) + 1)u^2) - \frac{1}{p+1} |u|^{p+1} dx : H^1(\mathbf{R}^N) \rightarrow \mathbf{R}, \quad (0.2)$$

$$\Psi_\Omega(u) = \int_{\Omega} \frac{1}{2} (|\nabla u|^2 + u^2) - \frac{1}{p+1} |u|^{p+1} dx : H_0^1(\Omega) \rightarrow \mathbf{R} \quad (0.3)$$

and it is known that (0.3) has an unbounded sequence of critical values (cf. ...)

Bartsch and Wang [BW2] and Bartsch, Pankov and Wang [BPW] studied such a situation firstly. Their assumptions on $a(x)$ and nonlinearity are more general and as a special case of their results we have

- (i) There exists a least energy solution $u_\lambda(x)$ of (P_λ) . Moreover $u_{\lambda_n}(x)$ converges strongly to a least energy solution of (0.3) after extracting a subsequence $\lambda_n \rightarrow \infty$ ([BW2]).
- (ii) When $N \geq 3$ and $p \in (1, \frac{N+2}{N-2})$ is close to $\frac{N+2}{N-2}$, there exists at least $\text{cat}(\Omega)$ positive solutions of (P_λ) for large λ ([BW2]). Here $\text{cat}(\Omega)$ denotes Lusternik-Schnirelman category of Ω .
- (iii) For any $n \in \mathbf{N}$, there exist n pairs of (possibly sign-changing) solutions $\pm u_{1,\lambda}(x), \dots, \pm u_{n,\lambda}(x)$ of (P_λ) for large $\lambda \geq \lambda(n)$. Moreover they converge to distinct solutions $\pm u_1(x), \dots, \pm u_n(x)$ of (0.1) after extracting a subsequence $\lambda_n \rightarrow \infty$ ([BPW]).

Here we remark that in [BW2], [BPW] they consider mainly the case where Ω is connected.

In this paper we consider the case where Ω consists of 2 connected components:

$$\Omega = \Omega_1 \cup \Omega_2 \quad (0.4)$$

and we consider the multiplicity of positive and sign-changing solutions for large λ .

We have studied the multiplicity of positive solutions in our previous paper [DT], it is shown that there exist positive solutions $u_{1,\lambda}(x), u_{2,\lambda}(x), u_{3,\lambda}(x)$ of (P_λ) for large λ such that after extracting a subsequence $\lambda_n \rightarrow \infty$,

$$\begin{aligned} u_{1,\lambda_n}(x) &\rightarrow \begin{cases} u_1(x) & \text{in } \Omega_1, \\ 0 & \text{in } \mathbf{R}^N \setminus \Omega_1, \end{cases} & u_{2,\lambda_n}(x) &\rightarrow \begin{cases} u_2(x) & \text{in } \Omega_2, \\ 0 & \text{in } \mathbf{R}^N \setminus \Omega_2, \end{cases} \\ u_{3,\lambda_n}(x) &\rightarrow \begin{cases} u_1(x) & \text{in } \Omega_1, \\ u_2(x) & \text{in } \Omega_2, \\ 0 & \text{in } \mathbf{R}^N \setminus (\Omega_1 \cup \Omega_2), \end{cases} \end{aligned}$$

strongly in $H^1(\mathbf{R}^N)$. Here $u_i(x)$ is a least energy solution of

$$\begin{aligned} -\Delta u + u &= u^p & \text{in } \Omega_i, \\ u &= 0 & \text{in } \partial\Omega_i. \end{aligned} \quad (0.5)$$

In particular, (P_λ) has at least 3 positive solutions for large λ . See [DT] for the case Ω consists of multiple connected components: $\Omega = \Omega_1 \cup \dots \cup \Omega_k$.

We remark that a solution $u_i(x)$ of (0.5) is said to be a least energy solution if and only if

$$\Psi_{i,D}(u_i) = \inf\{\Psi_{i,D}(u); u(x) \in H_0^1(\Omega_i) \text{ is a non-trivial solution of (0.5)}\},$$

holds. Here $\Psi_{i,D}(u)$ is defined by

$$\Psi_{i,D}(u) = \int_{\Omega_i} \frac{1}{2}(|\nabla u|^2 + u^2) - \frac{1}{p+1}|u|^{p+1} dx : H_0^1(\Omega_i) \rightarrow \mathbf{R}. \quad (0.6)$$

(“D” stands for Dirichlet boundary conditions.) It is natural to ask the existence of a sequence of solutions of (P_λ) converging to solutions of (0.5) in each Ω_i , which may not be least energy solutions.

1. Results

First we deal with positive solutions. Our first theorem is the following

Theorem 1.1. *Assume (a1)–(a2), (0.4) and $N \geq 3$. Then there exists a $p_1 \in (1, \frac{N+2}{N-2})$ and $\lambda_1 \geq 1$ such that for $p \in (p_1, \frac{N+2}{N-2})$ and $\lambda \geq \lambda_1$, (P_λ) possesses at least $\text{cat}(\Omega_1) + \text{cat}(\Omega_2) + \text{cat}(\Omega_1 \times \Omega_2)$ positive solutions.*

Remark 1.2. Since $\text{cat}(\Omega_1 \cup \Omega_2) = \text{cat}(\Omega_1) + \text{cat}(\Omega_2)$, the argument of Bartsch-Wang [BW2] ensures $\text{cat}(\Omega_1) + \text{cat}(\Omega_2)$ positive solutions, which converges to a positive solution of (0.3) in one of components and to 0 elsewhere after extracting a subsequence $\lambda_n \rightarrow \infty$. We remark that our Theorem 1.1 ensures additional $\text{cat}(\Omega_1 \times \Omega_2)$ positive solutions. We can also observe that these solutions converge to positive solutions in both components Ω_1, Ω_2 .

Next we study the multiplicity of sign-changing solutions. When Ω consists of 2 components, we have two limit problems (0.5), which are corresponding to $\Psi_{i,D} : H_0^1(\Omega_i) \rightarrow \mathbf{R}$ ($i = 1, 2$). It is well-known that each functional has an unbounded sequences of critical points $(u_j^{(i)}(x))_{j=1}^\infty \subset H_0^1(\Omega_i)$ ($i = 1, 2$). A natural question is to ask for a given pair $(u_{j_1}^{(1)}(x), u_{j_2}^{(2)}(x))$ whether (P_λ) has a solution $u_\lambda(x) \in H^1(\mathbf{R}^N)$ converging to $u_{j_i}^{(i)}(x)$ in Ω_i and to 0 elsewhere. Here we try to give a partial answer to this problem. More precisely, we try to find a solution $u_\lambda(x) \in H^1(\mathbf{R}^N)$ which converges to $(u_1^{(1)}(x), u_j^{(2)}(x))$ after extracting a subsequence $\lambda_n \rightarrow \infty$. Here $u_1^{(1)}(x)$ is a mountain pass solution of (0.5) in Ω_1 and $u_j^{(2)}(x)$ is a minimax solution of (0.5) in Ω_2 .

To find an unbounded sequence of critical values of a functional $I(u) \in C^1(E, \mathbf{R})$ defined on an infinite dimensional Hilbert space E , \mathbf{Z}_2 -symmetry of $I(u) - I(\pm u) = I(u)$ for all $u \in E$ — plays an important role. We remark that $\Psi_\lambda(u) \in C^1(H^1(\mathbf{R}^N), \mathbf{R})$ and a functional $\tilde{\Psi}(u_1, u_2) = \Psi_{1,D}(u_1) + \Psi_{2,D}(u_2) \in C^1(H_0^1(\Omega_1) \times H_0^1(\Omega_2), \mathbf{R})$, which is corresponding to (0.5) in Ω_1 and Ω_2 , have different symmetries; $\Psi_\lambda(u)$ is \mathbf{Z}_2 -symmetric

and $\tilde{\Psi}(u_1, u_2)$ is $(\mathbf{Z}_2)^2$ -symmetric, that is,

$$\begin{aligned}\Psi_\lambda(su) &= \Psi_\lambda(u) \quad \text{for all } s \in \mathbf{Z}_2 = \{-1, 1\}, \quad u \in H^1(\mathbf{R}^N), \\ \tilde{\Psi}(s_1 u_1, s_2 u_2) &= \tilde{\Psi}(u_1, u_2) \quad \text{for all } s_1, s_2 \in \{-1, 1\}, \quad (u_1, u_2) \in H_0^1(\Omega_1) \times H_0^1(\Omega_2).\end{aligned}$$

Note that \mathbf{Z}_2 -action on $\Psi_\lambda(u)$ is corresponding to the following \mathbf{Z}_2 -action on $\tilde{\Psi}(u_1, u_2)$

$$\tilde{\Psi}(su_1, su_2) = \tilde{\Psi}(u_1, u_2) \quad \text{for all } s \in \{-1, 1\}, \quad (u_1, u_2) \in H_0^1(\Omega_1) \times H_0^1(\Omega_2)$$

and there are no symmetries of $\Psi_\lambda(u)$ corresponding to the \mathbf{Z}_2 -symmetry of $\tilde{\Psi}(u_1, u_2)$:

$$\tilde{\Psi}(u_1, \pm u_2) = \tilde{\Psi}(u_1, u_2). \quad (1.1)$$

We also remark that solutions $(u_1^{(1)}(x), u_j^{(2)}(x))$ are obtained using group action (1.1). Thus to construct solutions $u_\lambda(x)$ converging to $(u_1^{(1)}(x), u_j^{(2)}(x))$, we need to develop a kind of perturbation theory from symmetries and in this paper we use ideas from Ambrosetti [A], Bahri-Berestycki [BB], Struwe [St] and Rabinowitz [R] (See also Bahri-Lions [BL], Tanaka [T] and Bolle [B]). In [A, BB, St, R, BL, T], perturbation theories are developed for

$$\begin{aligned}-\Delta u &= |u|^{p-1}u + f(x) \quad \text{in } \Omega, \\ u &= 0 \quad \text{on } \partial\Omega,\end{aligned}$$

where $\Omega \subset \mathbf{R}^N$ is a bounded domain. They successfully showed the existence of unbounded sequence of solutions for all $f(x) \in L^2(\Omega)$ for a certain range of p .

Now we can give our second result.

Theorem 1.3. *Assume (a1)–(a2) and (0.4). Then $\Psi_{1,D}(u)$ and $\Psi_{2,D}(u)$ have critical values $c_{min}^{1,D}$ and $\{c_k^{2,D}\}_{k=1}^\infty$ with the following property: For any $k \in \mathbf{N}$ there exists $\lambda_2(k) \geq 1$ such that for any $\lambda \geq \lambda_2(k)$, (P_λ) has a solution $u_\lambda(x)$ such that*

- (i) $\Psi_\lambda(u_\lambda) \rightarrow c_{min}^{1,D} + c_k^{2,D}$ as $\lambda \rightarrow \infty$.
- (ii) For any given sequence $\lambda_\ell \rightarrow \infty$, we can extract a subsequence $\lambda_{n_\ell} \rightarrow \infty$ such that $u_{\lambda_{n_\ell}}$ converges to a function $u(x)$ strongly in $H^1(\mathbf{R}^N)$. Moreover $u(x)$ satisfies (0.5) in $\Omega_1 \cup \Omega_2$, $u|_{\mathbf{R}^N \setminus (\Omega_1 \cup \Omega_2)} \equiv 0$ and $u(x) > 0$ in Ω_1 .
- (iii) Moreover if the set of critical values of either $\Psi_{1,D}(u)$ or $\Psi_{2,D}(u)$ are discrete in a neighborhood of $c_{min}^{1,D}$ or $c_k^{2,D}$, then we have

$$\Psi_{1,D}(u|_{\Omega_1}) = c_{min}^{1,D}, \quad \Psi_{2,D}(u|_{\Omega_2}) = c_k^{2,D}.$$

Remark 1.4. It seems that discreteness of critical values of $\Psi_{i,D}(u)$ is not known; However we don't know any example that the set of critical values has interior points. We also

remark that if the least energy solution of $\Psi_{1,D}(u)$ is non-degenerate — for example it holds for $\Omega = \{x \in \mathbf{R}^n; |x| < R\}$ ($R > 0$) —, then critical values of $\Psi_{1,D}(u)$ are isolated in a neighborhood of $c_{min}^{1,D}$ and the assumption of (iii) holds.

When $N = 1$, we have a stronger result. We write $\Omega_1 = (a_1, b_1)$, $\Omega_2 = (a_2, b_2)$. For any $j_1, j_2 \in \mathbf{N}$ and $s_i \in \{-1, +1\}$ there exist unique solutions $u_i(x) = u_i(j_i, s_i; x)$ of (0.1) in Ω_i which possesses exactly j_i zeros in $\Omega_i = (a_i, b_i)$ and $s_i u'_i(a_i) > 0$. We have the following

Theorem 1.5. *Assume $N = 1$ and $\Omega_i = (a_i, b_i)$ ($i = 1, 2$). Then for any $j_1, j_2 \in \mathbf{N}$ and $s_i \in \{-1, +1\}$ there exists a solution $u_\lambda(x)$ for large λ such that*

$$u_\lambda(x) \rightarrow u(x) \quad \text{strongly in } H^1(\mathbf{R})$$

as $\lambda \rightarrow \infty$, where $u|_{\Omega_i}(x) = u_i(j_i, s_i; x)$ and $u|_{\mathbf{R} \setminus (\Omega_1 \cup \Omega_2)}(x) = 0$.

In the following section, we give a variational formulation and give an idea of the proofs of Theorem 1.1. We refer [ST] for details of proofs of Theorems 1.1, 1.3 and 1.5.

2. Functional setting and variational formulation

(a) Reduction to a problem on an infinite dimensional torus

To find critical points of $\Psi_\lambda(u)$, we reduce our problem to a variational problem on an infinite dimensional torus. For $i = 1, 2$, we choose bounded open subset Ω'_i with smooth boundary such that

$$\Omega_i \subset \subset \Omega'_i, \quad (i = 1, 2), \quad \overline{\Omega'_1} \cap \overline{\Omega'_2} = \emptyset.$$

First we take local mountain pass approach due to del Pino and Felmer [DF] to find solutions concentrating only on $\Omega_1 \cup \Omega_2$. We choose a function $f(\xi) \in C^1(\mathbf{R}, \mathbf{R})$ such that for some $0 < \ell_1 < \ell_2$

$$\begin{aligned} f(\xi) &= |\xi|^{p-1}\xi \quad \text{for } |\xi| \leq \ell_1, \\ 0 \leq f'(\xi) &\leq \frac{2}{3} \quad \text{for all } \xi \in \mathbf{R}, \\ f(\xi) &= \frac{1}{2}\xi \quad \text{for } |\xi| \geq \ell_2. \end{aligned}$$

We set

$$\begin{aligned} g(x, \xi) &= \begin{cases} |\xi|^{p-1}\xi & \text{if } \xi > 0 \text{ and } x \in \Omega'_1 \cup \Omega'_2, \\ f(\xi) & \text{if } \xi > 0 \text{ and } x \in \mathbf{R}^N \setminus (\Omega'_1 \cup \Omega'_2), \\ 0 & \text{if } \xi \leq 0 \end{cases} \\ G(x, \xi) &= \int_0^\xi g(x, s) ds. \end{aligned}$$

In what follows we will try to find critical points of

$$\begin{aligned}\Phi_\lambda(u) &= \frac{1}{2} \int_{\mathbf{R}^N} |\nabla u|^2 + (\lambda^2 a(x) + 1)u^2 dx - \int_{\mathbf{R}^N} G(x, u) dx \\ &= \frac{1}{2} \|u\|_{\lambda, \mathbf{R}^N}^2 - \int_{\mathbf{R}^N} G(x, u) dx.\end{aligned}$$

We can observe that $\Phi_\lambda(u) \in C^2(H^1(\mathbf{R}^N), \mathbf{R})$ satisfies $(PS)_c$ condition for all $c \in \mathbf{R}$. Moreover we have

Lemma 2.1. *Suppose that $(u_\lambda(x))_{\lambda \geq \lambda_0}$ is a family of critical points of $\Phi_\lambda(u)$ and assume that there exists constants $m, M > 0$ independent of λ such that*

$$m \leq \Phi_\lambda(u_\lambda) \leq M \quad \text{for all } \lambda \geq 1.$$

Then we have

- (i) $\left(\frac{1}{2} - \frac{1}{p+1}\right)^{-1} m \leq \|u_\lambda\|_{\lambda, \mathbf{R}^N}^2 \leq \left(\frac{1}{2} - \frac{1}{p+1}\right)^{-1} M$ for all $\lambda \geq 1$.
- (ii) There exists $\lambda(M) \geq 1$ such that for $\lambda \geq \lambda(M)$, $u_\lambda(x)$ satisfies $0 \leq u_\lambda(x) \leq \ell_1$ for $x \in \mathbf{R}^N \setminus (\Omega'_1 \cup \Omega'_2)$. In particular, $g(x, u_\lambda(x)) = |u_\lambda(x)|^{p-1}u_\lambda(x)$ holds in \mathbf{R}^N and $u_\lambda(x)$ is a solution of the original problem (P_λ) .
- (iii) After extracting a subsequence $\lambda_n \rightarrow \infty$, there exists $u \in H^1(\mathbf{R}^N)$ such that

$$\|u_{\lambda_n} - u\|_{\lambda_n, \mathbf{R}^N} \rightarrow 0 \quad \text{as } n \rightarrow \infty.$$

Moreover $u(x)$ satisfies $u(x) \equiv 0$ in $\mathbf{R}^N \setminus (\Omega'_1 \cup \Omega'_2)$ and

$$-\Delta u + u = |u|^{p-1}u \quad \text{in } \Omega_i, \tag{2.1}$$

$$u = 0 \quad \text{on } \partial\Omega_i \tag{2.2}$$

for $i = 1, 2$. It also holds $\Phi_{\lambda_n}(u_{\lambda_n}) \rightarrow \Psi_{1,D}(u|_{\Omega'_1}) + \Psi_{2,D}(u|_{\Omega'_2})$ as $n \rightarrow \infty$.

Here and after we use notation

$$\|u_\lambda\|_{\lambda, O}^2 = \int_O |\nabla u|^2 + (\lambda^2 a(x) + 1)u^2 dx$$

for an open set $O \subset \mathbf{R}^N$ and $\lambda > 0$.

Identifying $H^1(\Omega'_1 \cup \Omega'_2)$ and $H^1(\Omega'_1) \oplus H^1(\Omega'_2)$, we write $u = (u_1, u_2) \in H^1(\Omega'_1 \cup \Omega'_2)$ if $u_1 = u|_{\Omega'_1}$, $u_2 = u|_{\Omega'_2}$ holds. We define for $u = (u_1, u_2) \in H^1(\Omega'_1 \cup \Omega'_2)$

$$I_\lambda(u_1, u_2) = \inf_{w \in H^1(\mathbf{R}^N), w=(u_1, u_2) \text{ on } \Omega'_1 \cup \Omega'_2} \Phi_\lambda(w), \tag{2.3}$$

Now we set

$$\Sigma_{i,\lambda} = \{v \in H^1(\Omega'_i); \|v\|_{\lambda,\Omega'_i} = 1\} \quad \text{for } i = 1, 2$$

and define

$$J_\lambda(v_1, v_2) = \sup_{s,t>0} I_\lambda(sv_1, tv_2) : \Sigma_{1,\lambda} \oplus \Sigma_{2,\lambda} \rightarrow \mathbf{R}.$$

We can observe that for any $M > 0$ there exists $\lambda(M) \geq 1$ such that for any $\lambda \geq \lambda(M)$

- For any $(v_1, v_2) \in [J_\lambda \leq M]_{\Sigma_{1,\lambda} \oplus \Sigma_{2,\lambda}}$, $(s, t) \mapsto I_\lambda(sv_1, tv_2)$ has a unique maximizer. This maximizer satisfies $s, t \leq \delta_M$ for some $\delta_M > 0$. Therefore $(v_1, v_2) \in [J_\lambda \leq M]_{\Sigma_{1,\lambda} \oplus \Sigma_{2,\lambda}}$ implies $\|v_i\|_{L^{p+1}(\Omega'_i)}^{p+1} > \delta_M^{-(p-1)}$ ($i = 1, 2$).
- $[J < M]_{\Sigma_{1,\lambda} \oplus \Sigma_{2,\lambda}} \rightarrow \mathbf{R} : (v_1, v_2) \mapsto J_\lambda(v_1, v_2)$ is of class C^1 and its critical points are corresponding to critical points of $I_\lambda(u)$.

Here we use notation:

$$[J_\lambda < M]_{\Sigma_{1,\lambda} \oplus \Sigma_{2,\lambda}} = \{(v_1, v_2) \in \Sigma_{1,\lambda} \oplus \Sigma_{2,\lambda}; J_\lambda(v_1, v_2) < M\}.$$

(b) Comparison functionals

To find critical points of $J_\lambda(v_1, v_2) : \Sigma_{1,\lambda} \oplus \Sigma_{2,\lambda} \rightarrow \mathbf{R}$ the following observation is useful.

We use notation:

$$J_{i,\lambda}(v_i) = \sup_{s>0} I_\lambda(sv_i) : \Sigma_{i,\lambda} \rightarrow \mathbf{R}.$$

Lemma 2.2. There exists $c_\lambda > 0$ such that

$$c_\lambda \rightarrow 0 \quad \text{as } \lambda \rightarrow \infty,$$

$$|J_\lambda(v_1, v_2) - J_{1,\lambda}(v_1) - J_{2,\lambda}(v_2)| < c_\lambda,$$

$$|J'_\lambda(v_1, v_2)(h_1, h_2) - J'_{1,\lambda}(v_1)h_1 - J'_{2,\lambda}(v_2)h_2| < c_\lambda(\|h_1\|_{\lambda,\Omega'_1} + \|h_2\|_{\lambda,\Omega'_2})$$

for all $(v_1, v_2) \in [J_\lambda < M]_{\Sigma_{1,\lambda} \oplus \Sigma_{2,\lambda}}$ and $(h_1, h_2) \in T_{v_1}\Sigma_{1,\lambda} \oplus T_{v_2}\Sigma_{2,\lambda}$. ■

We remark that

$$\Sigma_{i,\lambda} \rightarrow \mathbf{R} : v_i \mapsto J_{i,\lambda}(v_i)$$

are even functionals and the existence of infinite many critical points can be obtained through minimax arguments. By Lemma 2.2, we regards $J_\lambda(v_1, v_2)$ as a perturbation of $J_{1,\lambda}(v_1) + J_{2,\lambda}(v_2)$.

3. Proof of Theorem 1.1

In this section we give proof of Theorem 1.1. Since we bring a p close to $\frac{N+2}{N-2}$, a critical problem for $p = \frac{N+2}{N-2}$ plays an important role:

$$\begin{aligned} -\Delta u &= u^{\frac{N+2}{N-2}} \quad \text{in } \mathbf{R}^N, \\ u &> 0 \quad \text{in } \mathbf{R}^N, \\ u &\in H^1(\mathbf{R}^N). \end{aligned} \tag{3.1}$$

In fact, the solution of (3.1) has a invariance under translations and dilations. Although this invariance is lost for $p < \frac{N+2}{N-2}$, the solution of (3.1) played an important role in the arguments theorem in Benci and Cerami [BC], Bartsch and Wang [BW2]

Since the index p have a important role, in this section we write dependence of $J_\lambda, J_{i,D}$ on p explicitly and are notation:

$$\begin{aligned} J_\lambda(p; v_1, v_2) &= J_\lambda(v_1, v_2) \quad \text{for } (v_1, v_2) \in \Sigma_{1,\lambda,+} \oplus \Sigma_{2,\lambda,+}, \\ J_{i,D}(p; v_i) &= \left(\frac{1}{2} - \frac{1}{p+1} \right) \left(\frac{1}{\|v_i\|_{L^{p+1}(\Omega_i)}} \right)^{\frac{2(p+1)}{p-1}} \quad \text{for } v_i \in \Sigma_{i,D,+}, \\ \Sigma_{i,D,+} &= \{v \in H_0^1(\Omega_i); \|v\|_{H^1(\Omega_i)} = 1, v^+ \neq 0\} \quad \text{for } i = 1, 2. \end{aligned}$$

We define

$$c_{\lambda,p} := \inf_{(v_1, v_2) \in \Sigma_{1,\lambda,+} \oplus \Sigma_{2,\lambda,+}} J_\lambda(p; v_1, v_2)$$

and

$$c_p(\Omega_i) := \inf_{v_i \in \Sigma_{i,D,+}} J_{i,D}(p; v_i).$$

By (PS)-conditions, $c_{\lambda,p}$ and $c_p(\Omega_i)$ are critical values of $J_\lambda(p; v_1, v_2)$ and $J_{i,D}(p; v_i)$ respectively.

First of all, we fix p and show two following lemmas.

Lemma 3.1. (i) Suppose that $(v_1, v_2) \in \Sigma_{1,\lambda,+} \oplus \Sigma_{2,\lambda,+}$ is critical point of J_λ , Then corresponding critical point of Φ_λ is positive in \mathbf{R}^N .

(ii) $c_{\lambda,p} < c_p(\Omega_1) + c_p(\Omega_2)$.

Proof. (i) Let $(v_1, v_2) \in \Sigma_{1,\lambda,+} \oplus \Sigma_{2,\lambda,+}$ be critical point of J_λ . Then there exists a unique maximizer $s_0, t_0 > 0$ satisfying

$$I_\lambda(s_0 v_1, t_0 v_2) = \sup_{s, t > 0} I_\lambda(s v_1, t v_2).$$

We can easily show $u = (s_0 v_1, t_0 v_2)$ is critical points of I_λ . For this u , $w \in H^1(\mathbf{R}^N)$ achieving (2.3) is a solution of

$$-\Delta w + (\lambda^2 a(x) + 1)w = g(x, w) \text{ in } \mathbf{R}^N.$$

By definition of g in section 1, $g(x, u) \geq 0$. From the maximum principle it follows that $w > 0$ in \mathbf{R}^N .

(ii) First, since $\Sigma_{1,D,+} \oplus \Sigma_{2,D,+} \subset \Sigma_{1,\lambda,+} \oplus \Sigma_{2,\lambda,+}$, we have

$$\begin{aligned} c_{\lambda,p} &= \inf_{(v_1, v_2) \in \Sigma_{1,\lambda,+} \oplus \Sigma_{2,\lambda,+}} J_\lambda(p; v_1, v_2) \\ &\leq \inf_{(v_1, v_2) \in \Sigma_{1,D,+} \oplus \Sigma_{2,D,+}} J_\lambda(p; v_1, v_2) \\ &= \inf_{(v_1, v_2) \in \Sigma_{1,D,+} \oplus \Sigma_{2,D,+}} (J_{1,D}(p; v_1) + J_{2,D}(p; v_2)) \\ &= c_p(\Omega_1) + c_p(\Omega_2). \end{aligned}$$

Next, we show that the inequality $c_{\lambda,p} < c_p(\Omega_1) + c_p(\Omega_2)$ is strict. Suppose $c_{\lambda,p} = c_p(\Omega_1) + c_p(\Omega_2)$ and let u_i be a least energy solution of

$$\begin{aligned} -\Delta u + u &= u^p \quad \text{in } \Omega_i, \\ u &> 0 \quad \text{in } \Omega_i, \\ u &= 0 \quad \text{in } \partial\Omega_i. \end{aligned}$$

Here we set $v_i = u_i / \|u_i\|_{H^1(\Omega_i)} \in \Sigma_{i,D,+}$. Then $c_p(\Omega_i)$ is achieved by $v_i \in \Sigma_{i,D,+}$ and we get

$$J_\lambda(p; v_1, v_2) = J_{1,D}(p; v_1) + J_{2,D}(p; v_2) = c_p(\Omega_1) + c_p(\Omega_2) = c_{\lambda,p}.$$

Therefore $(v_1, v_2) \in \Sigma_{1,D,+} \oplus \Sigma_{2,D,+}$ achieve $c_{\lambda,p}$. But, by previous results (i), $c_{\lambda,p}$ is never achieved by for any $(v_1, v_2) \in \Sigma_{1,D,+} \oplus \Sigma_{2,D,+}$. This is contradiction. \blacksquare

Lemma 3.2.

$$c_{\lambda,p} \longrightarrow c_p(\Omega_1) + c_p(\Omega_2) \quad \text{as } \lambda \longrightarrow \infty.$$

Proof. By previous lemma, the inequality $c_{\lambda,p} < c_p(\Omega_1) + c_p(\Omega_2)$ is strict. Let $(v_{1,\lambda}, v_{2,\lambda}) \in \Sigma_{1,\lambda,+} \oplus \Sigma_{2,\lambda,+}$ be a critical point of J_λ satisfying $J_\lambda(p; v_{1,\lambda}, v_{2,\lambda}) = c_{\lambda,p}$. Then, by Lemma 2.2 for J_λ , there exists a sequence $\lambda_n \rightarrow \infty$ and critical points $0 \neq v_i \in \Sigma_{i,D,+}$ of $J_{i,D}$ ($i = 1, 2$) such that

$$(v_{1,\lambda_n}, v_{2,\lambda_n}) \longrightarrow (v_1, v_2) \quad \text{strongly in } H^1(\Omega'_1) \oplus H^1(\Omega'_2).$$

and

$$J_{\lambda_n}(p; v_{1,\lambda_n}, v_{2,\lambda_n}) \longrightarrow J_1(p; v_1) + J_2(p; v_2) \geq c_p(\Omega_1) + c_p(\Omega_2)$$

Therefore,

$$c_{\lambda_n, p} \longrightarrow c_p(\Omega_1) + c_p(\Omega_2)$$

This holds without extracting subsequence. ■

Next, in order to bring a p close to $\frac{N+2}{N-2}$, we need following lemmas. Similar lemmas showed in Benci and Cerami [BC].

Lemma 3.3. *For any bounded domain $\mathcal{D} \subset \mathbf{R}^N$ and $1 \leq p \leq q \leq \frac{N+2}{N-2}$,*

$$\left[|\mathcal{D}|^{-1} \left(\frac{1}{2} - \frac{1}{p+1} \right)^{-1} c_p(\mathcal{D}) \right]^{\frac{p-1}{p+1}} \geq \left[|\mathcal{D}|^{-1} \left(\frac{1}{2} - \frac{1}{q+1} \right)^{-1} c_q(\mathcal{D}) \right]^{\frac{q-1}{q+1}}.$$

Where we define

$$c_p(\mathcal{D}) := \inf_{u \in H_0^1(\mathcal{D}), \|u\|_{H^1(\mathcal{D})}=1} \left(\frac{1}{2} - \frac{1}{p+1} \right) \left(\frac{1}{\|u\|_{L^{p+1}(\mathcal{D})}} \right)^{\frac{2(p+1)}{p-1}}.$$

Proof. By using Hölder's inequality, for every $p, q \in [1, \frac{N+2}{N-2}]$ with $p \leq q$ and for every $u \in H^1(\mathcal{D})$ we get

$$\int_{\mathcal{D}} |u|^{p+1} dx \leq \left[\int_{\mathcal{D}} (|u|^{p+1})^{\frac{q+1}{p+1}} \right]^{\frac{p+1}{q+1}} \left(\int_{\mathcal{D}} dx \right)^{\frac{q-p}{q+1}}.$$

Hence

$$\|u\|_{L^{p+1}(\mathcal{D})} \leq |\mathcal{D}|^{-2 \frac{q-p}{(p+1)(q+1)}} \|u\|_{L^{q+1}(\mathcal{D})},$$

from which we obtain

$$\begin{aligned} \left(\frac{1}{2} - \frac{1}{p+1} \right) \|u\|_{L^{p+1}(\mathcal{D})}^{-2 \frac{p+1}{p-1}} &\geq |\mathcal{D}|^{-2 \frac{q-p}{(p+1)(q+1)}} \left(\frac{1}{2} - \frac{1}{p+1} \right) \|u\|_{L^{q+1}(\mathcal{D})}^{-2 \frac{p+1}{p-1}} \\ &= |\mathcal{D}|^{1 - \frac{p+1}{p-1} \frac{q-1}{q+1}} \left(\frac{1}{2} - \frac{1}{p+1} \right) \left(\frac{1}{2} - \frac{1}{q+1} \right)^{-\frac{p+1}{p-1} \frac{q-1}{q+1}} \\ &\quad \times \left[\left(\frac{1}{2} - \frac{1}{q+1} \right) \|u\|_{L^{q+1}(\mathcal{D})}^{-2 \frac{q+1}{q-1}} \right]^{\frac{p+1}{p-1} \frac{q-1}{q+1}}. \end{aligned} \quad (3.2)$$

Here from definition of $c_p(\mathcal{D})$ we have

$$c_p(\mathcal{D}) \geq |\mathcal{D}|^{1 - \frac{p+1}{p-1} \frac{q-1}{q+1}} \left(\frac{1}{2} - \frac{1}{p+1} \right) \left(\frac{1}{2} - \frac{1}{q+1} \right)^{-\frac{p+1}{p-1} \frac{q-1}{q+1}} c_q(\mathcal{D})^{\frac{p+1}{p-1} \frac{q-1}{q+1}}.$$

■

Note that $c_{\frac{N+2}{N-2}}(\mathcal{D})$ does not depends on \mathcal{D} , so we write $c_{\frac{N+2}{N-2}} = c_{\frac{N+2}{N-2}}(\mathcal{D})$. Moreover, $c_{\frac{N+2}{N-2}}$ is never achieved in any proper subset of \mathbf{R}^N .

Lemma 3.4. For any bounded domain $\mathcal{D} \subset \mathbf{R}^N$,

$$\lim_{p \rightarrow \frac{N+2}{N-2} - 0} c_p(\mathcal{D}) = c_{\frac{N+2}{N-2}}$$

Proof. We set

$$m = \liminf_{p \rightarrow \frac{N+2}{N-2} - 0} c_p(\mathcal{D}), \quad M = \limsup_{p \rightarrow \frac{N+2}{N-2} - 0} c_p(\mathcal{D}).$$

By Lemma 3.3 it easily follows that

$$c_{\frac{N+2}{N-2}} \leq m \leq M.$$

In order to prove Lemma 3.4 we have to show that

$$c_{\frac{N+2}{N-2}} = M.$$

For any $\epsilon > 0$, by definition of $c_{\frac{N+2}{N-2}}$, we can choose a $\bar{u} \in H_0^1(\mathcal{D})$ such that

$$\frac{1}{N} \|\bar{u}\|_{L^{\frac{2N}{N-2}}(\mathcal{D})}^{-N} \leq c_{\frac{N+2}{N-2}} + \epsilon.$$

Next, by continuity of the map $p \mapsto \|\bar{u}\|_{L^{p+1}(\mathcal{D})}$, we can choose a $\bar{p} \in (1, \frac{N+2}{N-2})$ such that for every $p \in [\bar{p}, \frac{N+2}{N-2})$,

$$\left| \frac{1}{N} \|\bar{u}\|_{L^{\frac{2N}{N-2}}(\mathcal{D})}^{-N} - \left(\frac{1}{2} - \frac{1}{p+1} \right) \|\bar{u}\|_{L^{p+1}(\mathcal{D})}^{-2\frac{p+1}{p-1}} \right| \leq \epsilon.$$

Hence for every $p \in [\bar{p}, \frac{N+2}{N-2})$ we get

$$\left(\frac{1}{2} - \frac{1}{p+1} \right) \|\bar{u}\|_{L^{p+1}(\mathcal{D})}^{-2\frac{p+1}{p-1}} \leq c_{\frac{N+2}{N-2}} + 2\epsilon.$$

This implies

$$c_p(\mathcal{D}) \leq c_{\frac{N+2}{N-2}} + 2\epsilon.$$

Consequently we find $c_{\frac{N+2}{N-2}} = M$

We fix $r > 0$ such that the inclusions $\Omega_i^- \hookrightarrow \Omega_i \hookrightarrow \Omega_i^+$ are homotopy equivalences.

Here we define

$$\Omega_i^+ = \{x \in \mathbf{R}^N; \text{dist}(x, \Omega_i) < r\},$$

and

$$\Omega_i^- = \{x \in \Omega_i; \text{dist}(x, \partial\Omega_i) > r\}.$$

For $v_i \in \Sigma_{i,\lambda}$, we define the center of mass of v_i :

$$\beta_i(p; v_i) := \frac{\int_{\Omega_i} |v_i|^{p+1} x dx}{\int_{\Omega_i} |v_i|^{p+1} dx}.$$

We remark that for any $\delta > 0$

$$\beta_i(p; \cdot) : \{u \in L^{p+1}(\Omega_i'); \|u\|_{L^{p+1}(\Omega_i')} \geq \delta\} \rightarrow \mathbf{R}^N$$

is continuous.

Lemma 3.5. Assume sequences $(p_n)_{n=1}^\infty$ and $(v_{i,n})_{n=1}^\infty \subset \Sigma_{i,D,+}$ satisfy

$$p_n \longrightarrow \frac{N+2}{N-2},$$

$$J_{i,D}(p_n; v_{i,n}) = \left(\frac{1}{2} - \frac{1}{p_n + 1} \right) \|v_{i,n}\|_{L^{\frac{p_n-1}{p_n+1}}(\Omega_i)}^{-\frac{2(p_n+1)}{p_n-1}} \longrightarrow c_{\frac{N+2}{N-2}}.$$

Then $\beta_i(p_n; v_{i,n}) \in \Omega_i^+$ for large n .

Proof. Using inequality (3.2), it follows that

$$\begin{aligned} c_{\frac{N+2}{N-2}} &\leq J_{i,D}\left(\frac{N+2}{N-2}; v_{i,n}\right) \\ &\leq |D|^{1-\frac{p_n-1}{p_n+1}\frac{N}{2}} \frac{1}{N} \left(\frac{1}{2} - \frac{1}{p_n+1} \right)^{-\frac{p_n-1}{p_n+1}\frac{N}{2}} \left[J_{i,D}(p_n; v_{i,n}) \right]^{\frac{p_n-1}{p_n+1}\frac{N}{2}}, \end{aligned}$$

from which we have

$$J_{i,D}\left(\frac{N+2}{N-2}; v_{i,n}\right) \longrightarrow c_{\frac{N+2}{N-2}}.$$

Here, by Ekeland's principle, there exists $(w_{i,n})_{n=1}^\infty \subset \Sigma_{i,D,+}$ satisfying

$$\begin{aligned} c_{\frac{N+2}{N-2}} &\leq J_{i,D}\left(\frac{N+2}{N-2}; w_{i,n}\right) \leq J_{i,D}\left(\frac{N+2}{N-2}; v_{i,n}\right) \longrightarrow c_{\frac{N+2}{N-2}}, \\ \|J'_{i,D}\left(\frac{N+2}{N-2}; w_{i,n}\right)\| &\longrightarrow 0, \\ \|w_{i,n} - v_{i,n}\|_{H^1(\Omega_i)} &\longrightarrow 0, \end{aligned}$$

as $n \rightarrow \infty$. Now, observe that from well-known compactness results (see Struwe [St2], Lions [L]), it follows that there exists $r_n \rightarrow 0$, $(x_n)_{n=1}^\infty \subset \Omega_i$ and solution of w_0 of (3.1) such that

$$r_n^{\frac{N-2}{2}} w_{i,n}(r_n(x - x_n)) \longrightarrow w_0(x) \text{ strongly in } H^1(\mathbf{R}^N).$$

Hence, we can show that

$$\beta_i(p_n; w_{i,n}) \in \Omega_i^+ \quad \text{for large } n.$$

Since $\|w_{i,n} - v_{i,n}\|_{H^1(\Omega_i)} \rightarrow 0$, we find

$$\beta_i(p_n; v_{i,n}) \in \Omega_i^+ \quad \text{for large } n.$$

■

We set $B_r = \{x \in \mathbf{R}^N; |x| < r\}$. We remark that by the choice of r

$$c_{\lambda,p} < c_p(\Omega_1) + c_p(\Omega_1) < 2c_p(B_r),$$

so the level set

$$\begin{aligned} [J_\lambda(p; v_1, v_2) \leq 2c_p(B_r)]_{\Sigma_{1,\lambda,+} \oplus \Sigma_{2,\lambda,+}} \\ = \{(v_1, v_2) \in \Sigma_{1,\lambda,+} \oplus \Sigma_{2,\lambda,+}; J_\lambda(p; v_1, v_2) \leq 2c_p(B_r)\} \end{aligned}$$

is not empty.

A following proposition is key proposition.

Proposition 3.6. *There exists $p_1 \in (1, \frac{N+2}{N-2})$ such that for any $p \in (p_1, \frac{N+2}{N-2})$, there exists $\Lambda_1(p) > 0$ such that $(\beta_1(p; v_1), \beta_2(p; v_2)) \in \Omega_1^+ \times \Omega_2^+$ for all $\lambda \geq \Lambda_1(p)$ and for all $(v_1, v_2) \in \Sigma_{1,\lambda,+} \oplus \Sigma_{2,\lambda,+}$ satisfying $J_\lambda(p; v_1, v_2) \leq 2c_p(B_r)$.*

Proof. If the conclusion is not true then for any $q \in (1, \frac{N+2}{N-2})$ there exists $p \in (q, \frac{N+2}{N-2})$ and sequence $\lambda_n \rightarrow \infty$ and $(v_{1,n}, v_{2,n}) = (v_{1,n}(p), v_{2,n}(p)) \in \Sigma_{1,\lambda_n,+} \oplus \Sigma_{2,\lambda_n,+}$ such that

$$J_{\lambda_n}(p; v_{1,n}, v_{2,n}) \leq 2c_p(B_r) \quad \text{and} \quad (\beta_1(p; v_{1,n}), \beta_2(p; v_{2,n})) \notin \Omega_1^+ \times \Omega_2^+.$$

Clearly v_n are bounded in $H^1(\mathbf{R}^N)$ and $\|v_{1,n}\|_{L^{p+1}(\Omega'_1)} \geq \delta, \|v_{2,n}\|_{L^{p+1}(\Omega'_2)} \geq \delta$ by property of J_λ . We may assume

$$\begin{aligned} v_{i,n} &\rightharpoonup v_{i,0} \text{ weakly in } H^1(\Omega'_i), \\ v_{i,n} &\rightarrow v_{i,0} \text{ strongly in } L^{p+1}(\Omega'_i), \end{aligned} \tag{3.3}$$

and $v_{i,0}$ depends on p ; $v_{i,0} = v_{i,0}(p)$. From (3.3), we find

$$\delta \leq \|v_{i,0}\|_{L^{p+1}(\Omega'_i)} \leq C\|v_{i,0}\|_{H^1(\Omega'_i)}.$$

Furthermore, since we observe

$$\beta_i(p; \cdot) : \{u \in L^{p+1}(\Omega'_i); \|u\|_{L^{p+1}(\Omega'_i)} \geq \delta\} \rightarrow \mathbf{R}^N$$

is continuous and $\Omega_1^+ \times \Omega_2^+$ is open, we find

$$(\beta_1(p; v_{1,0}), \beta_2(p; v_{2,0})) \notin \Omega_1^+ \times \Omega_2^+. \tag{3.4}$$

Since $\|v_{i,n}\|_{\lambda_n, \Omega'_i}$ is bounded, for any $\overline{\Omega_i} \subset \Omega''_i \subset \Omega'_i$, we can show

$$\|v_{i,n}\|_{L^2(\Omega'_i \setminus \Omega''_i)}^2 \leq \frac{1}{\lambda_n^2 \inf_{x \in \Omega'_i \setminus \Omega''_i} a(x)} \|v_{i,n}\|_{\lambda_n, \Omega'_i}^2 \rightarrow 0.$$

Therefore we find

$$v_{i,n} \rightarrow v_{i,0} \equiv 0 \text{ strongly in } L^2(\Omega'_i \setminus \Omega''_i),$$

and this implies

$$v_{i,0} \equiv 0 \text{ in } \Omega'_i \setminus \Omega_i.$$

From weakly lower semi-continuous of norm, we get

$$1 = \lim_{n \rightarrow \infty} \|v_{i,n}\|_{\lambda_n, \Omega'_i} \geq \lim_{n \rightarrow \infty} \|v_{i,n}\|_{H^1(\Omega'_i)} \geq \|v_{i,0}\|_{H^1(\Omega_i)} > 0.$$

Therefore it follows that

$$\begin{aligned}
c_p(\Omega_i) &\leq \left(\frac{1}{2} - \frac{1}{p+1}\right) \left(\frac{\|v_{i,0}\|_{L^{p+1}(\Omega_i)}}{\|v_{i,0}\|_{H^1(\Omega_i)}} \right)^{-\frac{2(p+1)}{p-1}} \\
&\leq \left(\frac{1}{2} - \frac{1}{p+1}\right) \|v_{i,0}\|_{L^{p+1}(\Omega_i)}^{-\frac{2(p+1)}{p-1}} \\
&= \lim_{n \rightarrow \infty} \left(\frac{1}{2} - \frac{1}{p+1}\right) \|v_{i,n}\|_{L^{p+1}(\Omega'_i)}^{-\frac{2(p+1)}{p-1}}, \\
c_p(\Omega_1) + c_p(\Omega_2) &\leq \lim_{n \rightarrow \infty} \left(\frac{1}{2} - \frac{1}{p+1}\right) \left[\|v_{1,n}\|_{L^{p+1}(\Omega'_1)}^{-\frac{2(p+1)}{p-1}} + \|v_{2,n}\|_{L^{p+1}(\Omega'_2)}^{-\frac{2(p+1)}{p-1}} \right] \\
&\leq \lim_{n \rightarrow \infty} J_{\lambda_n}(p; v_{1,n}, v_{2,n}) \\
&\leq 2c_p(B_r).
\end{aligned}$$

We consider a sequence $(q_k)_{k=1}^\infty \subset (1, \frac{N+2}{N-2})$ with $q_k \rightarrow \frac{N+2}{N-2}$ as $k \rightarrow \infty$. Applying a previous argument for each q_k , there exists a sequence $p_k \in (q_k, \frac{N+2}{N-2})$ satisfying

$$p_k \rightarrow \frac{N+2}{N-2},$$

and we set

$$w_{i,k} := \frac{v_{i,0}(p_k)}{\|v_{i,0}(p_k)\|_{H^1(\Omega_i)}} \in \Sigma_{i,D,+}.$$

By Lemma 3.4, we remark $\lim_{p \rightarrow \frac{N+2}{N-2}-0} c_p(\Omega_j) = \lim_{p \rightarrow \frac{N+2}{N-2}-0} c_p(B_r) = c_{\frac{N+2}{N-2}}$. We have

$$\left(\frac{1}{2} - \frac{1}{p_k+1}\right) \|w_{i,k}\|_{L^{p_k+1}(\Omega_i)}^{-\frac{2(p_k+1)}{p_k-1}} \rightarrow c_{\frac{N+2}{N-2}}.$$

According to Lemma 3.5, for large k , $w_{i,k}$ satisfies

$$(\beta_1(p_k; v_{1,k}), \beta_2(p_k; v_{2,k})) = (\beta_1(p_k; w_{1,k}), \beta_2(p_k; w_{2,k})) \in \Omega_1^+ \times \Omega_2^+$$

This is contradiction to (2.4). ■

Lemma 3.7. *There exists $p_2 \in (1, \frac{N+2}{N-2})$ such that for any $p \in (p_2, \frac{N+2}{N-2})$, there exists $\Lambda_2(p) > 0$ such that for all $\lambda \geq \Lambda_2(p)$*

$$c_p(B_r) < c_{\lambda,p} < 2c_p(B_r)$$

Proof. By Lemma 3.2, the inequality $c_{\lambda,p} < 2c_p(B_r)$ is trivial. By Lemma 3.4, there exists $p_2 \in (1, \frac{N+2}{N-2})$ such that for any $p \in (p_2, \frac{N+2}{N-2})$,

$$|c_p(\Omega_i) - c_p(B_r)| < \frac{1}{4} c_{\frac{N+2}{N-2}} \quad (i = 1, 2),$$

and

$$|c_p(B_r) - c_{\frac{N+2}{N-2}}| < \frac{1}{4} c_{\frac{N+2}{N-2}}.$$

By Lemma 3.2, there exists $\Lambda_2(p) > 0$ such that for all $\lambda \geq \Lambda_2(p)$

$$|c_{\lambda,p} - c_p(\Omega_1) - c_p(\Omega_2)| < \frac{1}{4} c_{\frac{N+2}{N-2}}.$$

Then we get

$$\begin{aligned} c_{\lambda,p} &> c_p(\Omega_1) + c_p(\Omega_2) - \frac{1}{4} c_{\frac{N+2}{N-2}} \\ &> 2c_p(B_r) - \frac{3}{4} c_{\frac{N+2}{N-2}} \\ &> c_p(B_r). \end{aligned}$$

In order to prove Theorem 1.1, we need following lemma.

Lemma 3.8. *Let A, B, X be topological spaces and suppose that there exist maps $\alpha : A \hookrightarrow X$ and $\beta : X \hookrightarrow B$ such that $\beta \circ \alpha : A \rightarrow B$ is a homotopy equivalence. Then $\text{cat}(X) \geq \text{cat}(A)$.*

Proof. Suppose that $\text{cat}(X) = k$. Then there exist closed sets $X_1, \dots, X_k \subset X$ such that $X \subset X_1 \cup \dots \cup X_k$ and each X_i are contractible in X . We set $A_i = \alpha^{-1}(X_i) \subset A$. It follows that

$$\text{cat}(A) \leq \sum_{i=1}^k \text{cat}(A_i).$$

We claim that, if $A_i \neq \emptyset$, A_i is contractible in A , that is, $\text{cat}(A_i) = 1$. Since X_i are contractible in X , there exist $H_i \in C([0, 1] \times X_i, X)$ and $x_i \in X$ such that

$$\begin{aligned} H_i(0, x) &= x \quad \text{if } x \in X_i, \\ H_i(1, x) &= x_i \quad \text{if } x \in X_i. \end{aligned}$$

Furthermore, since $\beta \circ \alpha : A \rightarrow B$ is a homotopy equivalence, there exist continuous map $\varphi : B \rightarrow A$ and $G_i \in C([0, 1] \times A, A)$ such that

$$\begin{aligned} G_i(0, a) &= a \quad \text{if } a \in X_i, \\ G_i(1, a) &= \varphi(\beta(\alpha(a))) \quad \text{if } a \in X_i. \end{aligned}$$

We define $F_i \in C([0, 2] \times A_i, A)$ by

$$F_i(t, a) := \begin{cases} G(t, a) & \text{if } t \in [0, 1] \text{ and } a \in A_i, \\ \varphi(\beta(H_i(t-1, \alpha(a)))) & \text{if } t \in [1, 2] \text{ and } a \in A_i. \end{cases}$$

Then F_i satisfies

$$\begin{aligned} F_i(0, a) &= a \quad \text{if } a \in A_i, \\ F_i(2, a) &= \varphi(\beta(x_i)) \quad \text{if } a \in A_i. \end{aligned}$$

Therefore, A_i is contractible in A , that is, $\text{cat}(A_i) = 1$. Consequently we get

$$\text{cat}(A) \leq k = \text{cat}(X).$$

■

We show main theory.

Theorem 3.9. *Assume (a1)–(a2), (0.5) and $N \geq 3$. Then there exists a $p_1 \in (1, \frac{N+2}{N-2})$ and $\Lambda_1 \geq 1$ such that for $p \in (p_1, \frac{N+2}{N-2})$ and $\lambda \geq \Lambda_1$, Φ_λ has at least $\text{cat}(\Omega_1 \times \Omega_2)$ positive critical points.*

Proof. We may show that J_λ has at least $\text{cat}(\Omega_1 \times \Omega_2)$ positive critical points. Let $\tilde{U} \in H_0^1(B_r)$ be a unique solution of

$$\begin{aligned} -\Delta u + u &= u^p \quad \text{in } B_r, \\ u &> 0 \quad \text{in } B_r, \\ u &= 0 \quad \text{on } \partial B_r, \end{aligned}$$

and we set

$$U_y(x) = \frac{\tilde{U}(x-y)}{\|\tilde{U}\|_{\lambda, B_r}} \in H_0^1(B_r(y)).$$

We note that

$$2c_p(B_r) = J_\lambda(p; U_y, U_z) \quad \text{for any } (y, z) \in \Omega_1^- \times \Omega_2^-,$$

and

$$(\beta_1(p; U_y), \beta_2(p; U_z)) = (y, z) \quad \text{for any } (y, z) \in \Omega_1^- \times \Omega_2^-.$$

Let p_1 and Λ_1 be constants given in Proposition 3.6. For any $p \in [p_1, \frac{N+2}{N-2})$ and $\lambda \geq \Lambda_1$, we define two maps by

$$\begin{aligned} \alpha(y, z) &= (U_y, U_z) : \Omega_1^- \times \Omega_2^- \rightarrow [J_\lambda(p; v_1, v_2) \leq 2c_p(B_r)]_{\Sigma_{1,\lambda,+} \oplus \Sigma_{2,\lambda,+}}, \\ \beta(v_1, v_2) &= (\beta_1(p; v_1), \beta_2(p; v_2)) \\ &\quad : [J_\lambda(p; v_1, v_2) \leq 2c_p(B_r)]_{\Sigma_{1,\lambda,+} \oplus \Sigma_{2,\lambda,+}} \rightarrow \Omega_1^+ \times \Omega_2^+. \end{aligned}$$

By Proposition 3.6, we have these maps well defined and $\beta \circ \alpha(y, z) : \Omega_1^- \times \Omega_2^- \hookrightarrow \Omega_1^+ \times \Omega_2^+$ is a identity. Therefore, from Lemma 3.8 we find

$$\begin{aligned} \text{cat}([J_\lambda(p; v_1, v_2) \leq 2c_p(B_r)]_{\Sigma_{1,\lambda,+} \oplus \Sigma_{2,\lambda,+}}) &\geq \text{cat}(\Omega_1^- \times \Omega_2^-) \\ &= \text{cat}(\Omega_1 \times \Omega_2). \end{aligned}$$

By Lusternik-Schnirelmann theory, we can show that, for any $p \in [p_1, \frac{N+2}{N-2})$ and $\lambda \geq \Lambda_1$, J_λ has at least $\text{cat}(\Omega_1 \times \Omega_2)$ critical points. By Lemma 3.1, these critical points correspond to positive solutions. ■

Finally, we can show that (P_λ) possesses at least $\text{cat}(\Omega_1 \cup \Omega_2) = \text{cat}(\Omega_1) + \text{cat}(\Omega_2)$ positive solutions by using Bartsch and Wang's argument in Bartsch and Wang [BW2]. Let $u \in H^1(\mathbf{R}^N)$ be critical points of Ψ_λ corresponding to Bartsch and Wang's solutions. Then these u satisfy $\Psi_\lambda(u) \leq c_p(B_r)$. On the other hand, let $v \in H^1(\mathbf{R}^N)$ be critical points of Ψ_λ corresponding to Theorem 3.9. By Lemma 3.7, these v satisfy $c_p(B_r) < \Psi_\lambda(v) \leq 2c_p(B_r)$. Consequently, we get Theorem 1.1.

References

- [A] A. Ambrosetti, A perturbation theorem for superlinear boundary value problems, *MRC Univ of Wisconsin-Madison, Tech. Sum. Report* 1446 (1974).
- [BW1] T. Bartsch, Z.-Q. Wang, Existence and multiplicity results for some superlinear elliptic problems on \mathbf{R}^N , *Comm. Partial Differential Equations* 20 (1995), 1725–1741.
- [BW2] T. Bartsch, Z.-Q. Wang, Multiple positive solutions for a nonlinear Schrödinger equation, *Z. angew. Math. Phys.* 51 (2000) 366–384
- [BPW] T. Bartsch, A. Pankov, Z.-Q. Wang, Nonlinear Schrödinger equations with steep potential well, *Commun. Contemp. Math.* 3 (2001), no. 4, 549–569.
- [BB] A. Bahri, H. Berestycki, A perturbation method in critical point theory, *Trans. Amer. Math. Soc.* 267 (1981), 1–32.
- [BL] A. Bahri and P. L. Lions, Morse index of some min-max critical points. I. Application to multiplicity results, *Comm. Pure Appl. Math.* 41 (1988), no. 8, 1027–1037.
- [BC] V. Benci and G. Cerami, The effect of the domain topology on the number of positive solutions of nonlinear elliptic problems. *Arch. Rational Mech. Anal.* 114 (1991), 79–93.
- [B] P. Bolle, On the Bolza problem, *JDE* 152, 274–288 (1999)
- [DF] M. del Pino and P. Felmer Local mountain passes for semilinear elliptic problems in unbounded domains, *Calc. Var. Partial Differential Equations* 4 (1996), no. 2, 121–137.
- [DT] Y. Ding, K. Tanaka, Multiplicity of positive solutions of a nonlinear Schrödinger equation, *Manuscripta Math* 112 (2003), 109–135.
- [L] P. L. Lions, The concentration-compactness principle in the calculus of variations. The limit case. I. *Rev. Mat. Iberoamericana* 1 (1985), 145–201. II. *Rev. Mat. Iberoamericana* 1 (1985), 45–121.

- [R] P. H. Rabinowitz, Multiple critical points of perturbed symmetric functionals, *Trans. Amer. Math. Soc.* 272 (1982), 735-769
- [St1] M. Struwe, Infinitely many critical points for functionals which are not even and applications to superlinear boundary value problems, *Manuscripta Math.* 32 (1980), no. 3-4, 335-364.
- [St2] M. Struwe, A global compactness result for elliptic boundary value problems involving limiting nonlinearities, *Math. Z.* 187 (1984), 511-517.
- [T] K. Tanaka, Morse indices at critical points related to the symmetric mountain pass theorem and applications, *Comm. Partial Diff. Eq.* 14 (1989), 99-128.